

Exhibit "26"



By Security - Details By Status

8/2/2021

ISIN	Description	Ccy	Ctry Inc	Status	Loc	Reg	Traded Shares/Par Amortized Face	Settled Shares/Par	Pending Receive Shares / Par	Pending Deliver Shares/Par
US004524AD61	ACIS CLO 2015- 0.0 01MAY27 144A FRN	USD	KY	AVAILABLE	DTC	DTC	7,500,000.0000 7,500,000.0000	7,500,000.0000		
TOTAL BY UNITS - * [REDACTED] - NHF TRS LLC										
TOTAL BY AMORTIZED FACE - * [REDACTED] - NHF TRS LLC										